

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2019

View Date: April 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-70,266.130	Local	1.000000	-70,266.13	1.000000	-70,266.13	0.00
			Base	1.000000	-70,266.13	1.000000	-70,266.13	0.00

US DOLLAR Total		-70,266.130	Local		-70,266.13		-70,266.13	0.00
			Base		-70,266.13		-70,266.13	0.00

CASH Total

		-70,266.130	Base		-70,266.13		-70,266.13	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0347M3R14	ANGLESEA FDG PLC and ANG				2.760000	01 Apr 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	1.19
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	1.19

0347M3RF3	ANGLESEA FDG PLC and ANG				2.560000	15 Apr 2019		
		25,000,000.000	Local	99.900444	24,975,111.11	99.900444	24,975,111.11	1.19
			Base	99.900444	24,975,111.11	99.900444	24,975,111.11	1.19

03785ERN6	APPLE INC				2.560000	22 Apr 2019		
		150,000.000	Local	99.850667	149,776.00	99.850667	149,776.00	0.01
			Base	99.850667	149,776.00	99.850667	149,776.00	0.01

13606BWJ1	CANADIAN IMPERIAL BK				3.037630	08 May 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.95
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.95

2063C1R10	CONCORD MIN CPTL CO				2.520000	01 Apr 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.95
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.95

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2063C1R36	CONCORD MIN CPTL CO	25,000,000.000	Local	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.19
			Base	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.19
22599G006	CREDIT AGRICOLE REPO REPO	6,743,833.120	Local	100.000000	6,743,833.12	100.000000	6,743,833.12	0.00	0.32
			Base	100.000000	6,743,833.12	100.000000	6,743,833.12	0.00	0.32
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR	7,000,000.000	Local	100.000000	7,000,000.00	100.092674	7,006,487.18	6,487.18	0.33
			Base	100.000000	7,000,000.00	100.092674	7,006,487.18	6,487.18	0.33
30229BSM0	EXXON MOBIL CORP	20,000,000.000	Local	99.654167	19,930,833.33	99.654167	19,930,833.33	0.00	0.95
			Base	99.654167	19,930,833.33	99.654167	19,930,833.33	0.00	0.95
45779QRR9	INSTITUTIONAL SECURED	25,000,000.000	Local	99.812000	24,953,000.00	99.812000	24,953,000.00	0.00	1.19
			Base	99.812000	24,953,000.00	99.812000	24,953,000.00	0.00	1.19
64105SR42	NESTLE FIN FRANCE S.	20,000,000.000	Local	99.978333	19,995,666.67	99.978333	19,995,666.67	0.00	0.95
			Base	99.978333	19,995,666.67	99.978333	19,995,666.67	0.00	0.95
82124MR51	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.971889	19,994,377.78	99.971889	19,994,377.78	0.00	0.95
			Base	99.971889	19,994,377.78	99.971889	19,994,377.78	0.00	0.95
90477ESL9	UNILEVER CAPITAL CRP	19,500,000.000	Local	99.659722	19,433,645.84	99.659722	19,433,645.84	0.00	0.92
			Base	99.659722	19,433,645.84	99.659722	19,433,645.84	0.00	0.92
912796QM4	TREASURY BILL 06/19 0.00000	105,000,000.000	Local	99.462175	104,435,283.33	99.485403	104,459,673.15	24,389.82	4.97
			Base	99.462175	104,435,283.33	99.485403	104,459,673.15	24,389.82	4.97
912796RM3	TREASURY BILL 11/19 0.00000	25,000,000.000	Local	98.496667	24,624,166.67	98.582583	24,645,645.75	21,479.08	1.17
			Base	98.496667	24,624,166.67	98.582583	24,645,645.75	21,479.08	1.17

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912796RT8	TREASURY BILL 01/20 0.00000					2.438500	02 Jan 2020		
	30,000,000.000	Local		98.130483	29,439,145.00	98.194167	29,458,250.10	19,105.10	1.40
		Base		98.130483	29,439,145.00	98.194167	29,458,250.10	19,105.10	1.40
912796RV3	TREASURY BILL 06/19 0.00000					2.465900	27 Jun 2019		
	40,000,000.000	Local		99.404074	39,761,629.67	99.443389	39,777,355.60	15,725.93	1.89
		Base		99.404074	39,761,629.67	99.443389	39,777,355.60	15,725.93	1.89
912796RW1	TREASURY BILL 07/19 0.00000					2.430000	05 Jul 2019		
	25,000,000.000	Local		99.358750	24,839,687.50	99.384300	24,846,075.00	6,387.50	1.18
		Base		99.358750	24,839,687.50	99.384300	24,846,075.00	6,387.50	1.18
912796SF7	TREASURY BILL 08/19 0.00000					2.447000	29 Aug 2019		
	25,000,000.000	Local		98.980417	24,745,104.17	99.017014	24,754,253.50	9,149.33	1.18
		Base		98.980417	24,745,104.17	99.017014	24,754,253.50	9,149.33	1.18
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.500000	01 Apr 2019		
	14,238,100.850	Local		100.000000	14,238,100.85	100.000000	14,238,100.85	0.00	0.68
		Base		100.000000	14,238,100.85	100.000000	14,238,100.85	0.00	0.68
92646LS68	VICTORY RECEIVABLES					2.510000	06 May 2019		
	20,000,000.000	Local		99.755972	19,951,194.44	99.755972	19,951,194.44	0.00	0.95
		Base		99.755972	19,951,194.44	99.755972	19,951,194.44	0.00	0.95
926NKW009	AMHERST PIERPONT 04/15 VAR					2.450000	01 Apr 2019		
	350,000,000.000	Local		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.65
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.65
979QHR003	SOUTH STREET REPO					2.400000	01 Apr 2019		
	350,000,000.000	Local		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.65
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.65
US DOLLAR Total									
	1,217,631,933.970	Local			1,215,207,013.81		1,215,309,737.75	102,723.94	57.83
		Base			1,215,207,013.81		1,215,309,737.75	102,723.94	57.83
CASH EQUIVALENT Total									
	1,217,631,933.970	Base			1,215,207,013.81		1,215,309,737.75	102,723.94	57.83

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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.980933	4,999,046.67	102.204475	5,110,223.75	111,177.08	0.24
		Base	99.980933	4,999,046.67	102.204475	5,110,223.75	111,177.08	0.24
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.332630	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.347609	2,006,952.18	6,952.18	0.10
		Base	100.000000	2,000,000.00	100.347609	2,006,952.18	6,952.18	0.10
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.983505	2,999,505.15	100.830030	3,024,900.90	25,395.75	0.14
Original Face:	3,000,000.000	Base	99.983505	2,999,505.15	100.830030	3,024,900.90	25,395.75	0.14
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				3.045130	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.141938	5,007,096.90	7,096.90	0.24
		Base	100.000000	5,000,000.00	100.141938	5,007,096.90	7,096.90	0.24
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.947193	4,997,359.67	100.817729	5,040,886.45	43,526.78	0.24
		Base	99.947193	4,997,359.67	100.817729	5,040,886.45	43,526.78	0.24
037833AP5	APPLE INC SR UNSECURED 05/19 VAR				3.034380	06 May 2019		
	5,000,000.000	Local	100.010750	5,000,537.49	100.043020	5,002,151.00	1,613.51	0.24
		Base	100.010750	5,000,537.49	100.043020	5,002,151.00	1,613.51	0.24
06048WXE5	BANK OF AMERICA CORP SR UNSECURED 08/21 VAR				3.125000	28 Aug 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	98.431964	9,843,196.40	-156,803.60	0.47
		Base	100.000000	10,000,000.00	98.431964	9,843,196.40	-156,803.60	0.47
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.820000	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.352000	10,135,200.00	135,200.00	0.48
		Base	100.000000	10,000,000.00	101.352000	10,135,200.00	135,200.00	0.48
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024		
	8,000,000.000	Local	100.000000	8,000,000.00	100.098535	8,007,882.80	7,882.80	0.38
		Base	100.000000	8,000,000.00	100.098535	8,007,882.80	7,882.80	0.38

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06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.250000	10 Feb 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	96.028326	9,602,832.60	-397,167.40	0.46
		Base	100.000000	10,000,000.00	96.028326	9,602,832.60	-397,167.40	0.46
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	10,000,000.000	Local	98.838471	9,883,847.11	99.399187	9,939,918.70	56,071.59	0.47
		Base	98.838471	9,883,847.11	99.399187	9,939,918.70	56,071.59	0.47
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	7,000,000.000	Local	99.911079	6,993,775.52	102.543509	7,178,045.63	184,270.11	0.34
		Base	99.911079	6,993,775.52	102.543509	7,178,045.63	184,270.11	0.34
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR				3.237310	15 Jan 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.259305	10,025,930.50	25,930.50	0.48
		Base	100.000000	10,000,000.00	100.259305	10,025,930.50	25,930.50	0.48
126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1				1.780000	15 Jun 2022		
	25,000,000.000	Local	99.273894	24,818,473.52	99.794350	24,948,587.50	130,113.98	1.19
Original Face:	25,000,000.000	Base	99.273894	24,818,473.52	99.794350	24,948,587.50	130,113.98	1.19
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
	13,226,000.000	Local	98.845547	13,073,312.00	99.427431	13,150,272.02	76,960.02	0.63
		Base	98.845547	13,073,312.00	99.427431	13,150,272.02	76,960.02	0.63
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
	15,000,000.000	Local	99.940027	14,991,003.98	101.213648	15,182,047.20	191,043.22	0.72
		Base	99.940027	14,991,003.98	101.213648	15,182,047.20	191,043.22	0.72
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				3.557630	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.928901	9,992,890.10	-7,109.90	0.48
		Base	100.000000	10,000,000.00	99.928901	9,992,890.10	-7,109.90	0.48
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3				1.610000	16 Nov 2020		
	883,407.360	Local	99.991721	883,334.22	99.739800	881,108.73	-2,225.49	0.04
Original Face:	4,000,000.000	Base	99.991721	883,334.22	99.739800	881,108.73	-2,225.49	0.04
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
	6,500,000.000	Local	99.999253	6,499,951.44	100.313620	6,520,385.30	20,433.86	0.31
Original Face:	6,500,000.000	Base	99.999253	6,499,951.44	100.313620	6,520,385.30	20,433.86	0.31

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161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				2.683750	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.940140	9,994,014.00	-5,986.00	0.48
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	99.940140	9,994,014.00	-5,986.00	0.48
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	101.374341	10,137,434.10	137,434.10	0.48
			Base 100.000000	10,000,000.00	101.374341	10,137,434.10	137,434.10	0.48
17326Y7C4	CITIGROUP GLOBAL MARKETS SR UNSECURED 12/20 VAR				3.000000	24 Dec 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	99.621077	9,962,107.70	-37,892.30	0.47
			Base 100.000000	10,000,000.00	99.621077	9,962,107.70	-37,892.30	0.47
17326YU87	CITIGROUP GLOBAL MARKETS COMPANY GUAR 01/20 3				3.000000	31 Jan 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	99.777930	4,988,896.50	-11,103.50	0.24
			Base 100.000000	5,000,000.00	99.777930	4,988,896.50	-11,103.50	0.24
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
		2,000,000.000	Local 100.365592	2,007,311.84	100.849411	2,016,988.22	9,676.38	0.10
			Base 100.365592	2,007,311.84	100.849411	2,016,988.22	9,676.38	0.10
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A				2.659610	22 Oct 2019		
		2,110,057.410	Local 100.000000	2,110,057.41	99.989260	2,109,830.79	-226.62	0.10
Original Face:		8,000,000.000	Base 100.000000	2,110,057.41	99.989260	2,109,830.79	-226.62	0.10
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
		18,000,000.000	Local 99.976162	17,995,709.13	101.205140	18,216,925.20	221,216.07	0.87
Original Face:		18,000,000.000	Base 99.976162	17,995,709.13	101.205140	18,216,925.20	221,216.07	0.87
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
		4,000,000.000	Local 99.997943	3,999,917.71	101.304870	4,052,194.80	52,277.09	0.19
Original Face:		4,000,000.000	Base 99.997943	3,999,917.71	101.304870	4,052,194.80	52,277.09	0.19
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.800000	07 Feb 2020		
		3,000,000.000	Local 99.996004	2,999,880.11	99.350146	2,980,504.38	-19,375.73	0.14
			Base 99.996004	2,999,880.11	99.350146	2,980,504.38	-19,375.73	0.14
3130AF2Y2	FEDERAL HOME LOAN BANK BONDS 10/21 3.125				3.125000	29 Oct 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	100.044788	10,004,478.80	4,478.80	0.48
			Base 100.000000	10,000,000.00	100.044788	10,004,478.80	4,478.80	0.48

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3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		4,867,485.680	Local	104.916225	5,106,782.25	102.204768	4,974,802.45	-131,979.80	0.24
Original Face:		11,354,753.000	Base	104.916225	5,106,782.25	102.204768	4,974,802.45	-131,979.80	0.24
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		1,988,261.250	Local	104.819404	2,084,083.59	102.205075	2,032,103.90	-51,979.69	0.10
Original Face:		5,677,376.000	Base	104.819404	2,084,083.59	102.205075	2,032,103.90	-51,979.69	0.10
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR				2.882880	19 Feb 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.303313	10,030,331.30	30,331.30	0.48
			Base	100.000000	10,000,000.00	100.303313	10,030,331.30	30,331.30	0.48
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				2.830630	22 Jan 2021			
		20,000,000.000	Local	99.992753	19,998,550.63	100.494248	20,098,849.60	100,298.97	0.96
			Base	99.992753	19,998,550.63	100.494248	20,098,849.60	100,298.97	0.96
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				2.556750	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.293025	9,929,302.50	-70,697.50	0.47
			Base	100.000000	10,000,000.00	99.293025	9,929,302.50	-70,697.50	0.47
3134GSY82	FREDDIE MAC NOTES 02/22 2.875				2.875000	15 Feb 2022			
		10,000,000.000	Local	100.000000	10,000,000.00	100.048329	10,004,832.90	4,832.90	0.48
			Base	100.000000	10,000,000.00	100.048329	10,004,832.90	4,832.90	0.48
3135G0T52	FANNIE MAE NOTES 05/20 VAR				1.375000	01 May 2020			
		20,000,000.000	Local	99.980850	19,996,170.07	99.885057	19,977,011.40	-19,158.67	0.95
			Base	99.980850	19,996,170.07	99.885057	19,977,011.40	-19,158.67	0.95
3135G0V26	FANNIE MAE NOTES 07/20 VAR				2.500000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	99.972725	4,998,636.25	-1,363.75	0.24
			Base	100.000000	5,000,000.00	99.972725	4,998,636.25	-1,363.75	0.24
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		259,755.740	Local	102.944732	267,404.85	99.342330	258,047.40	-9,357.45	0.01
Original Face:		2,838,688.000	Base	102.944732	267,404.85	99.342330	258,047.40	-9,357.45	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.250000	25 Dec 2038			
		282,797.820	Local	100.136773	283,184.61	99.490320	281,356.46	-1,828.15	0.01
Original Face:		5,677,376.000	Base	100.136773	283,184.61	99.490320	281,356.46	-1,828.15	0.01

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	1,655,569.960	Local	101.563050	1,681,447.34	96.551420	1,598,476.31	-82,971.03	0.08	
Original Face:	5,677,376.000	Base	101.563050	1,681,447.34	96.551420	1,598,476.31	-82,971.03	0.08	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	3,009,328.050	Local	101.630649	3,058,399.63	98.194310	2,954,988.91	-103,410.72	0.14	
Original Face:	11,275,256.000	Base	101.630649	3,058,399.63	98.194310	2,954,988.91	-103,410.72	0.14	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	1,483,461.960	Local	101.485245	1,505,495.00	97.043260	1,439,599.85	-65,895.15	0.07	
Original Face:	5,677,376.000	Base	101.485245	1,505,495.00	97.043260	1,439,599.85	-65,895.15	0.07	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	3,080,782.890	Local	100.839840	3,106,656.54	96.148560	2,962,128.39	-144,528.15	0.14	
Original Face:	6,713,909.000	Base	100.839840	3,106,656.54	96.148560	2,962,128.39	-144,528.15	0.14	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,948,804.390	Local	99.714432	1,943,239.23	95.171190	1,854,700.33	-88,538.90	0.09	
Original Face:	5,677,376.000	Base	99.714432	1,943,239.23	95.171190	1,854,700.33	-88,538.90	0.09	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	3,017,321.510	Local	101.590525	3,065,312.77	96.819370	2,921,351.68	-143,961.09	0.14	
Original Face:	6,995,663.000	Base	101.590525	3,065,312.77	96.819370	2,921,351.68	-143,961.09	0.14	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,948,804.390	Local	100.276355	1,954,190.01	95.832710	1,867,592.06	-86,597.95	0.09	
Original Face:	5,677,376.000	Base	100.276355	1,954,190.01	95.832710	1,867,592.06	-86,597.95	0.09	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	3,658,570.570	Local	100.719769	3,684,903.83	95.793590	3,504,676.09	-180,227.74	0.17	
Original Face:	11,354,753.000	Base	100.719769	3,684,903.83	95.793590	3,504,676.09	-180,227.74	0.17	
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	1,518,648.180	Local	100.421892	1,525,055.24	99.578680	1,512,249.81	-12,805.43	0.07	
Original Face:	5,677,376.000	Base	100.421892	1,525,055.24	99.578680	1,512,249.81	-12,805.43	0.07	
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	881,714.680	Local	98.529377	868,747.98	97.168470	856,748.66	-11,999.32	0.04	
Original Face:	2,000,000.000	Base	98.529377	868,747.98	97.168470	856,748.66	-11,999.32	0.04	

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		2,716,522.200	Local	101.684912	2,762,293.22	97.400030	2,645,893.44	-116,399.78	0.13
Original Face:	8,516,065.000	Base	101.684912	2,762,293.22	97.400030	2,645,893.44	-116,399.78	0.13	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		1,830,792.180	Local	99.866017	1,828,339.23	95.793650	1,753,782.65	-74,556.58	0.08
Original Face:	5,677,376.000	Base	99.866017	1,828,339.23	95.793650	1,753,782.65	-74,556.58	0.08	
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		2,896,900.910	Local	98.271705	2,846,833.91	95.834800	2,776,239.19	-70,594.72	0.13
Original Face:	6,060,416.000	Base	98.271705	2,846,833.91	95.834800	2,776,239.19	-70,594.72	0.13	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		458,985.190	Local	98.161734	450,547.82	97.580250	447,878.90	-2,668.92	0.02
Original Face:	2,838,688.000	Base	98.161734	450,547.82	97.580250	447,878.90	-2,668.92	0.02	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		19,887.860	Local	100.901706	20,067.19	99.817910	19,851.65	-215.54	0.00
Original Face:	648,587.000	Base	100.901706	20,067.19	99.817910	19,851.65	-215.54	0.00	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		952,418.690	Local	100.138630	953,739.03	98.176080	935,047.34	-18,691.69	0.04
Original Face:	5,946,910.000	Base	100.138630	953,739.03	98.176080	935,047.34	-18,691.69	0.04	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		151,154.380	Local	103.925523	157,087.98	103.129750	155,885.13	-1,202.85	0.01
Original Face:	500,000.000	Base	103.925523	157,087.98	103.129750	155,885.13	-1,202.85	0.01	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		1,155,147.520	Local	101.443742	1,171,824.87	99.925870	1,154,291.21	-17,533.66	0.05
Original Face:	11,354,753.000	Base	101.443742	1,171,824.87	99.925870	1,154,291.21	-17,533.66	0.05	
3137AFP8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		627,048.490	Local	99.373639	623,120.90	100.044370	627,326.71	4,205.81	0.03
Original Face:	2,838,688.000	Base	99.373639	623,120.90	100.044370	627,326.71	4,205.81	0.03	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		747,886.130	Local	99.976492	747,710.32	98.366450	735,669.04	-12,041.28	0.04
Original Face:	2,838,688.000	Base	99.976492	747,710.32	98.366450	735,669.04	-12,041.28	0.04	

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3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	679,847.720	Local	99.953088	679,528.79	97.850280	665,232.90	-14,295.89	0.03	
Original Face:	3,247,459.000	Base	99.953088	679,528.79	97.850280	665,232.90	-14,295.89	0.03	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,430,542.510	Local	100.232903	1,433,874.29	101.598710	1,453,412.74	19,538.45	0.07	
Original Face:	5,677,376.000	Base	100.232903	1,433,874.29	101.598710	1,453,412.74	19,538.45	0.07	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	2,849,128.750	Local	100.382418	2,860,024.33	97.544410	2,779,165.83	-80,858.50	0.13	
Original Face:	8,516,065.000	Base	100.382418	2,860,024.33	97.544410	2,779,165.83	-80,858.50	0.13	
3137AXM3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	2,503,611.590	Local	100.074731	2,505,482.56	96.054730	2,404,837.35	-100,645.21	0.11	
Original Face:	7,380,589.000	Base	100.074731	2,505,482.56	96.054730	2,404,837.35	-100,645.21	0.11	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,788,390.990	Local	101.327344	2,825,402.53	94.514550	2,635,435.20	-189,967.33	0.13	
Original Face:	5,677,376.000	Base	101.327344	2,825,402.53	94.514550	2,635,435.20	-189,967.33	0.13	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	2,315,880.130	Local	100.025007	2,316,459.26	96.133000	2,226,325.05	-90,134.21	0.11	
Original Face:	5,677,376.000	Base	100.025007	2,316,459.26	96.133000	2,226,325.05	-90,134.21	0.11	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	5,789,700.740	Local	100.775341	5,834,590.64	96.039770	5,560,415.27	-274,175.37	0.26	
Original Face:	14,193,441.000	Base	100.775341	5,834,590.64	96.039770	5,560,415.27	-274,175.37	0.26	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	3,822,845.360	Local	100.493669	3,841,717.55	98.703860	3,773,295.93	-68,421.62	0.18	
Original Face:	14,193,441.000	Base	100.493669	3,841,717.55	98.703860	3,773,295.93	-68,421.62	0.18	
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	1,280,283.940	Local	99.889175	1,278,865.06	97.007750	1,241,974.64	-36,890.42	0.06	
Original Face:	3,250,000.000	Base	99.889175	1,278,865.06	97.007750	1,241,974.64	-36,890.42	0.06	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	2,393,223.590	Local	100.549828	2,406,382.21	98.574870	2,359,117.04	-47,265.17	0.11	
Original Face:	5,677,376.000	Base	100.549828	2,406,382.21	98.574870	2,359,117.04	-47,265.17	0.11	

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3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	3,700,355.090	Local	99.900071	3,696,657.35	95.247990	3,524,513.85	-172,143.50	0.17	
Original Face:	8,516,065.000	Base	99.900071	3,696,657.35	95.247990	3,524,513.85	-172,143.50	0.17	
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
	905,546.800	Local	97.709479	884,805.06	97.816710	885,776.09	971.03	0.04	
Original Face:	2,500,000.000	Base	97.709479	884,805.06	97.816710	885,776.09	971.03	0.04	
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	3,573,554.400	Local	103.101677	3,684,394.53	102.986010	3,680,261.09	-4,133.44	0.18	
Original Face:	10,000,000.000	Base	103.101677	3,684,394.53	102.986010	3,680,261.09	-4,133.44	0.18	
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	4,005,835.350	Local	101.851898	4,080,019.33	100.398830	4,021,811.82	-58,207.51	0.19	
Original Face:	5,000,000.000	Base	101.851898	4,080,019.33	100.398830	4,021,811.82	-58,207.51	0.19	
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
	8,877,173.900	Local	102.576439	9,105,888.85	101.969160	9,051,979.66	-53,909.19	0.43	
Original Face:	10,000,000.000	Base	102.576439	9,105,888.85	101.969160	9,051,979.66	-53,909.19	0.43	
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040			
	4,467,580.950	Local	101.108594	4,517,108.28	101.178110	4,520,213.97	3,105.69	0.22	
Original Face:	5,000,000.000	Base	101.108594	4,517,108.28	101.178110	4,520,213.97	3,105.69	0.22	
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042			
	4,523,884.250	Local	101.869732	4,608,468.75	102.717060	4,646,800.90	38,332.15	0.22	
Original Face:	5,000,000.000	Base	101.869732	4,608,468.75	102.717060	4,646,800.90	38,332.15	0.22	
3137FGYY5	FREDDIE MAC FHR 4819 MA				4.000000	15 Apr 2040			
	6,359,881.360	Local	102.029319	6,488,943.63	102.280150	6,504,896.19	15,952.56	0.31	
Original Face:	7,000,000.000	Base	102.029319	6,488,943.63	102.280150	6,504,896.19	15,952.56	0.31	
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01				2.010000	01 Jun 2020			
	1,000,000.000	Local	100.785758	1,007,857.58	99.123511	991,235.11	-16,622.47	0.05	
Original Face:	1,000,000.000	Base	100.785758	1,007,857.58	99.123511	991,235.11	-16,622.47	0.05	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
	3,484,651.590	Local	102.952227	3,587,526.42	99.944977	3,482,734.23	-104,792.19	0.17	
Original Face:	8,516,065.000	Base	102.952227	3,587,526.42	99.944977	3,482,734.23	-104,792.19	0.17	

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31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	780,664.500	Local		101.268811	790,569.66	102.029730	796,509.88	5,940.22	0.04
Original Face:	44,567,405.000	Base		101.268811	790,569.66	102.029730	796,509.88	5,940.22	0.04
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	30,946.590	Local		108.456473	33,563.58	107.211270	33,178.23	-385.35	0.00
Original Face:	1,000,000.000	Base		108.456473	33,563.58	107.211270	33,178.23	-385.35	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	857,334.880	Local		106.037124	909,093.25	110.477530	947,162.40	38,069.15	0.05
Original Face:	24,898,134.000	Base		106.037124	909,093.25	110.477530	947,162.40	38,069.15	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	694,260.930	Local		99.184177	688,596.99	100.192660	695,598.49	7,001.50	0.03
Original Face:	5,677,376.000	Base		99.184177	688,596.99	100.192660	695,598.49	7,001.50	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	449,016.340	Local		105.300146	472,814.86	104.963430	471,302.95	-1,511.91	0.02
Original Face:	8,516,065.000	Base		105.300146	472,814.86	104.963430	471,302.95	-1,511.91	0.02
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					3.204750	26 Jul 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	99.708748	1,994,174.96	-5,825.04	0.09
		Base		100.000000	2,000,000.00	99.708748	1,994,174.96	-5,825.04	0.09
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	99.573367	4,978,668.35	-21,331.65	0.24
		Base		100.000000	5,000,000.00	99.573367	4,978,668.35	-21,331.65	0.24
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.817500	03 Aug 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	95.600400	19,120,080.00	-879,920.00	0.91
		Base		100.000000	20,000,000.00	95.600400	19,120,080.00	-879,920.00	0.91
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	20,022.770	Local		101.797753	20,382.73	103.203224	20,664.14	281.41	0.00
Original Face:	1,675,000.000	Base		101.797753	20,382.73	103.203224	20,664.14	281.41	0.00
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
	7,851,033.910	Local		100.000000	7,851,033.91	100.014190	7,852,147.97	1,114.06	0.37
Original Face:	10,000,000.000	Base		100.000000	7,851,033.91	100.014190	7,852,147.97	1,114.06	0.37

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					3.077000	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.424445	5,021,222.25	21,222.25	0.24	
		Base	100.000000	5,000,000.00	100.424445	5,021,222.25	21,222.25	0.24	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					3.318940	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	99.812900	2,994,387.00	-5,613.00	0.14	
		Base	100.000000	3,000,000.00	99.812900	2,994,387.00	-5,613.00	0.14	
38150A7C3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/19 2.625					2.625000	31 May 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	99.881630	9,988,163.00	-11,837.00	0.48	
		Base	100.000000	10,000,000.00	99.881630	9,988,163.00	-11,837.00	0.48	
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
	10,000,000.000	Local	99.986073	9,998,607.31	98.485635	9,848,563.50	-150,043.81	0.47	
		Base	99.986073	9,998,607.31	98.485635	9,848,563.50	-150,043.81	0.47	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	76,323.260	Local	105.659585	80,642.84	105.354000	80,409.61	-233.23	0.00	
Original Face:	877,500.000	Base	105.659585	80,642.84	105.354000	80,409.61	-233.23	0.00	
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
	3,102,321.800	Local	101.531250	3,149,826.11	99.456090	3,085,447.96	-64,378.15	0.15	
Original Face:	10,000,000.000	Base	101.531250	3,149,826.11	99.456090	3,085,447.96	-64,378.15	0.15	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,281,747.530	Local	98.821284	2,254,852.20	93.132240	2,125,042.59	-129,809.61	0.10	
Original Face:	3,000,000.000	Base	98.821284	2,254,852.20	93.132240	2,125,042.59	-129,809.61	0.10	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	4,415,798.000	Local	95.315584	4,208,943.66	93.773440	4,140,845.69	-68,097.97	0.20	
Original Face:	10,000,000.000	Base	95.315584	4,208,943.66	93.773440	4,140,845.69	-68,097.97	0.20	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	3,930,751.160	Local	102.194657	4,017,017.67	97.573050	3,835,353.79	-181,663.88	0.18	
Original Face:	10,493,495.000	Base	102.194657	4,017,017.67	97.573050	3,835,353.79	-181,663.88	0.18	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,778,955.900	Local	96.301231	4,602,193.37	94.152970	4,499,528.91	-102,664.46	0.21	
Original Face:	5,000,000.000	Base	96.301231	4,602,193.37	94.152970	4,499,528.91	-102,664.46	0.21	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: March 31, 2019

View Date: April 8, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		4,282,920.950	Local 99.896439	4,278,485.51	99.299880	4,252,935.36	-25,550.15	0.20
Original Face:		5,000,000.000	Base 99.896439	4,278,485.51	99.299880	4,252,935.36	-25,550.15	0.20
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625				1.625000	06 Sep 2019		
		5,000,000.000	Local 99.983505	4,999,175.27	99.594714	4,979,735.70	-19,439.57	0.24
			Base 99.983505	4,999,175.27	99.594714	4,979,735.70	-19,439.57	0.24
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45				3.450000	30 Nov 2020		
		10,000,000.000	Local 99.934185	9,993,418.47	101.188028	10,118,802.80	125,384.33	0.48
			Base 99.934185	9,993,418.47	101.188028	10,118,802.80	125,384.33	0.48
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25				1.250000	26 Apr 2019		
		20,000,000.000	Local 100.000000	20,000,000.00	99.906918	19,981,383.60	-18,616.40	0.95
			Base 100.000000	20,000,000.00	99.906918	19,981,383.60	-18,616.40	0.95
459200JE2	IBM CORP SR UNSECURED 05/19 1.8				1.800000	17 May 2019		
		15,000,000.000	Local 99.998406	14,999,760.85	99.896120	14,984,418.00	-15,342.85	0.71
			Base 99.998406	14,999,760.85	99.896120	14,984,418.00	-15,342.85	0.71
459200JP7	IBM CORP SR UNSECURED 01/20 VAR				2.994750	27 Jan 2020		
		30,000,000.000	Local 100.000000	30,000,000.00	100.170572	30,051,171.60	51,171.60	1.43
			Base 100.000000	30,000,000.00	100.170572	30,051,171.60	51,171.60	1.43
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048		
		4,345,496.750	Local 99.608776	4,328,496.14	100.173800	4,353,049.22	24,553.08	0.21
Original Face:		5,000,000.000	Base 99.608776	4,328,496.14	100.173800	4,353,049.22	24,553.08	0.21
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022		
		12,640,000.000	Local 99.759375	12,609,584.97	100.543980	12,708,759.07	99,174.10	0.60
Original Face:		12,640,000.000	Base 99.759375	12,609,584.97	100.543980	12,708,759.07	99,174.10	0.60
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024		
		3,000,000.000	Local 99.522334	2,985,670.01	100.854893	3,025,646.79	39,976.78	0.14
			Base 99.522334	2,985,670.01	100.854893	3,025,646.79	39,976.78	0.14
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25				2.250000	10 Jan 2020		
		10,000,000.000	Local 99.997666	9,999,766.57	99.620743	9,962,074.30	-37,692.27	0.47
			Base 99.997666	9,999,766.57	99.620743	9,962,074.30	-37,692.27	0.47

Holdings

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STATE OF ARIZONA

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
	3,000,000.000	Local	99.940185	2,998,205.56	98.634400	2,959,032.00	-39,173.56	0.14	
		Base	99.940185	2,998,205.56	98.634400	2,959,032.00	-39,173.56	0.14	
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
	10,000,000.000	Local	99.953125	9,995,312.49	98.421211	9,842,121.10	-153,191.39	0.47	
		Base	99.953125	9,995,312.49	98.421211	9,842,121.10	-153,191.39	0.47	
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
	7,651,000.000	Local	99.283796	7,596,203.21	99.169672	7,587,471.60	-8,731.61	0.36	
		Base	99.283796	7,596,203.21	99.169672	7,587,471.60	-8,731.61	0.36	
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local	99.994115	2,999,823.45	100.866468	3,025,994.04	26,170.59	0.14	
		Base	99.994115	2,999,823.45	100.866468	3,025,994.04	26,170.59	0.14	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.103000	10,010,300.00	10,300.00	0.48	
		Base	100.000000	10,000,000.00	100.103000	10,010,300.00	10,300.00	0.48	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.185500	25 Jan 2029		
	1,029,550.110	Local	100.000000	1,029,550.11	98.489880	1,014,002.67	-15,547.44	0.05	
	Original Face: 2,838,688.000	Base	100.000000	1,029,550.11	98.489880	1,014,002.67	-15,547.44	0.05	
89114QC97	TORONTO DOMINION BANK SR UNSECURED 08/22 VAR					3.000000	25 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.652000	9,965,200.00	-34,800.00	0.47	
		Base	100.000000	10,000,000.00	99.652000	9,965,200.00	-34,800.00	0.47	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.964750	26 Apr 2021		
	5,000,000.000	Local	99.813056	4,990,652.82	99.281537	4,964,076.85	-26,575.97	0.24	
		Base	99.813056	4,990,652.82	99.281537	4,964,076.85	-26,575.97	0.24	
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.743750	15 May 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.001313	10,000,131.30	131.30	0.48	
		Base	100.000000	10,000,000.00	100.001313	10,000,131.30	131.30	0.48	
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
	25,000,000.000	Local	98.056500	24,514,124.94	98.194167	24,548,541.75	34,416.81	1.17	
		Base	98.056500	24,514,124.94	98.194167	24,548,541.75	34,416.81	1.17	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796UV9	TREASURY BILL 04/19 0.00000					0.010000	02 Apr 2019		
	25,000,000.000	Local		99.993326	24,998,331.60	99.993410	24,998,352.50	20.90	1.19
		Base		99.993326	24,998,331.60	99.993410	24,998,352.50	20.90	1.19
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local		99.784620	19,956,924.02	100.327654	20,065,530.80	108,606.78	0.95
		Base		99.784620	19,956,924.02	100.327654	20,065,530.80	108,606.78	0.95
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local		99.898717	39,959,486.66	100.566406	40,226,562.40	267,075.74	1.91
		Base		99.898717	39,959,486.66	100.566406	40,226,562.40	267,075.74	1.91
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.651206	4,982,560.32	97.800781	4,890,039.05	-92,521.27	0.23
		Base		99.651206	4,982,560.32	97.800781	4,890,039.05	-92,521.27	0.23
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
	10,000,000.000	Local		99.808799	9,980,879.93	99.687500	9,968,750.00	-12,129.93	0.47
		Base		99.808799	9,980,879.93	99.687500	9,968,750.00	-12,129.93	0.47
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.870880	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	99.918320	2,997,549.60	-2,450.40	0.14
		Base		100.000000	3,000,000.00	99.918320	2,997,549.60	-2,450.40	0.14
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.960143	2,998,804.28	101.078344	3,032,350.32	33,546.04	0.14
		Base		99.960143	2,998,804.28	101.078344	3,032,350.32	33,546.04	0.14
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.980230	7,998,418.40	100.739340	8,059,147.20	60,728.80	0.38
	Original Face:	8,000,000.000	Base	99.980230	7,998,418.40	100.739340	8,059,147.20	60,728.80	0.38
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
	10,000,000.000	Local		99.148044	9,914,804.38	99.690240	9,969,024.00	54,219.62	0.47
	Original Face:	10,000,000.000	Base	99.148044	9,914,804.38	99.690240	9,969,024.00	54,219.62	0.47
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local		99.998603	4,999,930.16	101.201850	5,060,092.50	60,162.34	0.24
	Original Face:	5,000,000.000	Base	99.998603	4,999,930.16	101.201850	5,060,092.50	60,162.34	0.24

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.641500	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.988029	9,998,802.90		-1,197.10	0.48
		Base	100.000000	10,000,000.00	99.988029	9,998,802.90		-1,197.10	0.48
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local	99.980854	4,999,042.71	100.423515	5,021,175.75		22,133.04	0.24
		Base	99.980854	4,999,042.71	100.423515	5,021,175.75		22,133.04	0.24
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.732876	4,029,315.04		29,315.04	0.19
		Base	100.000000	4,000,000.00	100.732876	4,029,315.04		29,315.04	0.19
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
	5,000,000.000	Local	99.968562	4,998,428.09	99.653632	4,982,681.60		-15,746.49	0.24
		Base	99.968562	4,998,428.09	99.653632	4,982,681.60		-15,746.49	0.24
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
	10,000,000.000	Local	99.505929	9,950,592.88	99.763139	9,976,313.90		25,721.02	0.47
		Base	99.505929	9,950,592.88	99.763139	9,976,313.90		25,721.02	0.47
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.910000	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.117154	10,011,715.40		11,715.40	0.48
		Base	100.000000	10,000,000.00	100.117154	10,011,715.40		11,715.40	0.48
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.958904	4,997,945.22	101.874000	5,093,700.00		95,754.78	0.24
		Base	99.958904	4,997,945.22	101.874000	5,093,700.00		95,754.78	0.24
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.825641	4,991,282.06	102.907735	5,145,386.75		154,104.69	0.24
		Base	99.825641	4,991,282.06	102.907735	5,145,386.75		154,104.69	0.24
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.701000	4,985,050.00		-14,950.00	0.24
		Base	100.000000	5,000,000.00	99.701000	4,985,050.00		-14,950.00	0.24
US DOLLAR Total									
	888,847,579.780	Local		888,712,007.23		886,157,808.65		-2,554,198.58	42.17
Original Face:	538,201,117.000	Base		888,712,007.23		886,157,808.65		-2,554,198.58	42.17

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ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB



STATE STREET

As of: March 31, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FIXED INCOME Total

	888,847,579.780	Base		888,712,007.23		886,157,808.65	-2,554,198.58	42.17
Original Face:	538,201,117.000							

Holdings

ST OF AZ POOL 3 ST AGCY INT.
 STATE OF ARIZONA
 FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,106,409,247.620	Base	2,103,848,754.91		2,101,397,280.27	-2,451,474.64	100.00
Original Face:		538,201,117.000						

Holdings

Currency Summary

As of: *March 31, 2019*

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STATE OF ARIZONA

FUND: ATZB

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-70,266.130	Local	-70,266.13	-70,266.13	0.00	0.00		0.00
		Base	-70,266.13	-70,266.13	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,217,631,933.970	Local	1,215,207,013.81	1,215,309,737.75	57.83	102,723.94		102,723.94
		Base	1,215,207,013.81	1,215,309,737.75	57.83	102,723.94	0.00	102,723.94
FIXED INCOME								
	888,847,579.780	Local	888,712,007.23	886,157,808.65	42.17	-2,554,198.58		-2,554,198.58
Original Face:	538,201,117.000	Base	888,712,007.23	886,157,808.65	42.17	-2,554,198.58	0.00	-2,554,198.58
US DOLLAR Total								
	2,106,409,247.620	Local	2,103,848,754.91	2,101,397,280.27	100.00	-2,451,474.64		-2,451,474.64
Original Face:	538,201,117.000	Base	2,103,848,754.91	2,101,397,280.27	100.00	-2,451,474.64	0.00	-2,451,474.64
FUND Total								
	2,106,409,247.620	Base	2,103,848,754.91	2,101,397,280.27	100.00	-2,451,474.64	0.00	-2,451,474.64
Original Face:	538,201,117.000							

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: *April 8, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-70,266.130	-70,266.13	-70,266.13	0.00	0.00	0.00	0.00
CASH Total	-70,266.130	-70,266.13	-70,266.13	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,217,631,933.970	1,215,207,013.81	1,215,309,737.75	57.83	102,723.94	0.00	102,723.94
CASH EQUIVALENT Total							
	1,217,631,933.970	1,215,207,013.81	1,215,309,737.75	57.83	102,723.94	0.00	102,723.94

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	888,847,579.780	888,712,007.23	886,157,808.65	42.17	-2,554,198.58	0.00	-2,554,198.58
FIXED INCOME Total	888,847,579.780	888,712,007.23	886,157,808.65	42.17	-2,554,198.58	0.00	-2,554,198.58

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,106,409,247.620	2,103,848,754.91	2,101,397,280.27	100.00	-2,451,474.64	0.00	-2,451,474.64

Holdings

Fund Summary

As of: *March 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

April 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-70,266.130	-70,266.13	-70,266.13	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,217,631,933.970	1,215,207,013.81	1,215,309,737.75	57.83	102,723.94 102,723.94 GN 0.00 LS	0.00 0.00 GN 0.00 LS	102,723.94 102,723.94 GN 0.00 LS
FIXED INCOME		888,847,579.780	888,712,007.23	886,157,808.65	42.17	-2,554,198.58 3,074,330.95 GN -5,628,529.53 LS	0.00 0.00 GN 0.00 LS	-2,554,198.58 3,074,330.95 GN -5,628,529.53 LS
Original Face:	538,201,117.000							
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FUND Total	0.000	2,106,409,247.620	2,103,848,754.91	2,101,397,280.27	100.00	-2,451,474.64 3,177,054.89 GN -5,628,529.53 LS	0.00 0.00 GN 0.00 LS	-2,451,474.64 3,177,054.89 GN -5,628,529.53 LS
Original Face:	538,201,117.000							